LATINOS TRADING

BACKTEST REPORT

Backtest #57597 · BTC-USD · EVO_GG1RSISNIP_v8

ROI	Sharpe	Win Rate	Max Drawdown
-11.23%	-0.69	25.0%	-24.12%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v8 backtest on BTC-USD is statistically insignificant due to a mere four trades, rendering the -11.23% ROI and negative Sharpe ratio unreliable indicators of future performance. The strategy failed to capture market momentum, resulting in a severe 24.12% maximum drawdown and a paltry 25% win rate that suggests flawed entry logic or poor risk parameters. Without more data, we cannot discern if the losses were random noise or a structural flaw in the signal generation. The immediate next step is to expand the backtest window to at least 200 trades or refine the entry thresholds to reduce frequency and improve risk-adjusted returns.

ADDITIONAL METRICS

CAGR	**-11.23%**
Sortino Ratio	**-0.39**
Turnover	**6.93x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$8879.63**

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